

UNITED STATES BANKRUPTCY COURT  
SOUTHERN DISTRICT OF NEW YORK

In re: Lehman Brothers Holdings Inc.

Case No. 08-13555 (JMP)  
Court ID (Court Use Only) \_\_\_\_\_

**NOTICE OF TRANSFER OF CLAIMS OTHER THAN FOR SECURITY  
PURSUANT TO BANKRUPTCY RULE 3001(E)(2)**

CLAIMS HAVE BEEN FILED IN THIS CASE or deemed filed under 11 U.S.C. §1111(a). Pursuant to Bankruptcy Rule 3001(e)(2), Transferee hereby gives notice of the transfer, other than for security, of the claims referenced herein.

<u>Name of Transferee:</u> UBS AG, London Branch	<u>Name of Transferor:</u> Capital Partners Securities Co., Ltd.
Notices to Transferee should be sent to: UBS AG, London Branch 1 Finsbury Avenue London EC2M 2PP England Attn: Kazuya Ichikawa and Marie Miyazawa (Tokyo)	Court Record Address of the Transferor: (Court use only)
Last Four Digits of Acct.#: Name and Address where transferee payments should be sent (if different from above):	Last Four Digits of Acct.#: Name and Current Address of Transferor Capital Partners Securities Co., Ltd. Asahi Building, 6th Floor 3-12-2, Nihonbashi, Chuo-ku Tokyo 103-0027 Attn: Kunihiko Shimoda
<u>Claim Amount:</u> \$1,139,223 principal amount, corresponding to 44.444444% of ISIN XS0346508616	<i>Note: This is a partial transfer of claim. See Schedule 1 to annexed Evidence of Transfer.</i>
<u>Court Claim No. (if known):</u> 62783.82	
<u>Date Claim Filed:</u> November 2, 2009	

I declare under penalty of perjury that the information provided in this notice is true and correct to the best of my knowledge and belief.

By: Marie Miyazawa  
NAME MARIE MIYAZAWA

Date: 6th July, 2012

*Penalty for making a false statement: Fine of up to \$500,000 or imprisonment for up to 5 years or both. 18 U.S.C. §§ 152 &3571.*

As set forth in the attached Evidence of Transfer of Claim, Transferor has waived to the fullest extent permitted by law any notice or right to receive notice of a hearing under Bankruptcy Rule 3001(e).

AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM  
LEHMAN PROGRAM SECURITY

TO: THE DEBTOR AND THE BANKRUPTCY COURT

1. For value received, the adequacy and sufficiency of which are hereby acknowledged, Capital Partners Securities Co., Ltd. ("Seller") hereby unconditionally and irrevocably sells, transfers and assigns to UBS AG, London Branch (the "Purchaser"), and Purchaser hereby agrees to purchase, as of the date hereof, (a) an undivided interest, to the extent of the amounts specified in Schedule 1 attached hereto (the "Purchased Claim"), in Seller's and all prior sellers' right, title and interest in and to the claim evidenced by Proof of Claim Numbers as specified in Schedule 1 hereto filed by or on behalf of Lehman Brothers International (Europe) (in administration) ("Predecessor") (the "Proof of Claim") against Lehman Brothers Holdings, Inc., debtor in proceedings for reorganization (the "Proceedings") in the United States Bankruptcy Court for the Southern District of New York (the "Court"), administered under Case No. 08-13555 (JMP) (the "Debtor"), (b) all rights, title and benefits of Seller and any prior seller relating to the Purchased Claim, including without limitation (i) any right to receive cash, securities, instruments, principal, interest, damages, penalties, fees or any other property, which may be paid or distributed with respect to the Purchased Claim (including for clarity, all amounts distributed on or after the trade date of June 22, 2012 (the "Trade Date") whether or not the Trade Date is before, on or after any record date with respect to an amount) or with respect to any of the documents, agreements, bills and/or other documents (whether now existing or hereafter arising) which evidence, create and/or give rise to or affect in any material way the Purchased Claim, whether under a plan of reorganization or liquidation, pursuant to a liquidation, or otherwise, (ii) any actions, claims (including, without limitation, "claims" as defined in Section 101(5) of Title 11 of the United States Code (the "Bankruptcy Code")), rights or lawsuits of any nature whatsoever, whether against the Debtor or any other party, arising out of or in connection with the Purchased Claim, (iii) any rights and benefits arising out of or in connection with any exhibit, attachment and/or supporting documentation relating to or evidencing the Purchased Claim, and (iv) any and all of Seller's right, title and interest in, to and under the transfer agreements, if any, under which Seller or any prior seller acquired the rights and obligations underlying or constituting a part of the Purchased Claim, but only to the extent related to the Purchased Claim, and any and all of Seller's right, title and interest in, to and under any right or remedy of Seller or any prior seller against any prior seller in respect of the Purchased Claim, (c) the security or securities (any such security, a "Purchased Security") relating to the Purchased Claim and specified in Schedule 1 attached hereto, and (d) any and all rights, remedies, claims and causes of actions regarding any of the foregoing; (e) any and all proceeds of any of the foregoing (collectively, as described in clauses (a), (b), (c), (d) and (e), the "Transferred Claims"). For the avoidance of doubt, the Purchaser does not acquire any liabilities or obligations with respect to the Transferred Claims or the Seller or the any prior sellers.

The Purchased Claim was transferred from Predecessor to Lehman Brothers Japan Inc. as evidenced at docket #18840 and by Lehman Brothers Japan Inc. to Seller as evidenced at docket number #19948 in the Proceedings.

2. Seller hereby represents and warrants to Purchaser that: (a) the Proof of Claim was duly and timely filed on or before 5:00 p.m. (prevailing Eastern Time) on November 2, 2009 in accordance with the Court's order setting the deadline for filing proofs of claim in respect of "Lehman Program Securities"; (b) the Proof of Claim relates to one or more securities expressly identified on the list designated "Lehman Programs Securities" available on <http://www.lehman-docket.com> as of July 17, 2009; (c) Seller owns and has good legal and marketable title to the Transferred Claims, free and clear of any and all liens, claims, objections, set-off rights, security interests, participations, factoring agreements or encumbrances created or incurred by Seller or any prior seller or against Seller or any prior seller and all filings required to evidence Seller's title to the Transferred Claim have been duly and timely filed with the Court; (d) Seller is duly authorized and empowered to execute and perform its obligations under this Agreement and Evidence of Transfer; (e) the Proof of Claim includes the Purchased Claim specified in Schedule 1 attached hereto; (f) neither the Seller nor any prior seller has engaged in any acts, conduct or omissions, or had any relationship with the Debtor or its affiliates, that will give rise to any setoff, defense or counterclaim or that will result in Purchaser receiving in respect of the Transferred Claims proportionately less payments or distributions or less favorable treatment than other unsubordinated unsecured claims; (g) Seller has delivered to Purchaser a true and correct copy of the Notice of Proposed Allowed Claim Amount, dated August 29, 2011, which relates to the Proof of Claim, and as of the date hereof, neither Seller nor any prior seller has received any revised Notice of Proposed

Allowed Claim Amount or other Notice of Proposed Allowed Claim Amount; (h) all predecessor agreements contain provisions pursuant to which the respective prior sellers waive any objection to the transfer of the Transferred Claims to transferees including the Purchaser; (i) there are no objections to the Transferred Claims, and all documents provided to Purchaser by Seller are true, accurate and complete copies of such documents, and there are no documents received by any prior seller or Seller that are material or adverse to the Transferred Claims which have not been provided by Seller to the Purchaser; (j) Purchaser is entitled to transfer its rights and its obligations hereunder without any notice to or the consent of any prior seller. (k) Seller (or prior seller) has received \$18,957.72 in respect of the Transferred Claim due to a distribution on April 17, 2012 (the "April Distribution"). Other than the April Distribution, no distributions, proceeds, assets, cash or other amounts have been received by Seller (or any prior seller) in respect of the Transferred Claims.

3. Seller hereby waives any objection to the transfer of the Transferred Claims to Purchaser on the books and records of the Debtor and the Court, and hereby waives, with respect only to the Transferred Claims, to the fullest extent permitted by law any notice or right to receive notice of a hearing with respect to such transfer pursuant to Rule 3001(e) of the Federal Rules of Bankruptcy Procedure, the Bankruptcy Code, applicable local bankruptcy rules or applicable law, and consents to the substitution of Seller by Purchaser for all purposes in the case, including, without limitation, for voting and distribution purposes with respect to the Transferred Claims. Purchaser agrees to file a notice of transfer with the Court pursuant to Federal Rule of Bankruptcy Procedure 3001(e) including this Agreement and Evidence of Transfer of Claim. Seller acknowledges and understands, and hereby stipulates, that an order of the Court may be entered without further notice to Seller transferring to Purchaser the Transferred Claims, recognizing Purchaser as the sole owner and holder of the Transferred Claims, and directing that all payments or distributions of money or property in respect of the Transferred Claim be delivered or made to Purchaser.

4. All representations, warranties, covenants and indemnities shall survive the execution, delivery and performance of this Agreement and Evidence of Transfer of Claim and the transactions described herein. Purchaser shall be entitled to transfer its rights hereunder without any notice to or the consent of Seller. Seller hereby agrees to indemnify, defend and hold Purchaser, its successors and assigns and its officers, directors, employees, agents and controlling persons harmless from and against any and all losses, claims, damages, costs, expenses and liabilities, including, without limitation, reasonable attorneys' fees and expenses, that result from Seller's breach of its representations, warranties, covenants and agreements made herein.

5. Seller shall promptly (but in any event on no later than the third (3rd) business day following receipt) remit any notices, correspondence, payments, distributions or proceeds received by Seller or any prior seller in respect of the Transferred Claims to Purchaser. Seller has transferred, or shall transfer as soon as practicable after the date hereof, (but in any event on no later than the third (3rd) business day following the date hereof), to Purchaser each Purchased Security to such account, via Euroclear or Clearstream (or similar transfer method), as Purchaser may designate in writing to Seller. This Agreement and Evidence of Transfer supplements and does not supersede any confirmation, any other automatically generated documentation or any applicable rules of Euroclear or Clearstream (or similar transfer method) with respect to the purchase and sale of the Purchased Security. Seller shall act or omit to act with respect to the Transferred Claims solely to the extent directed by Purchaser, and Seller shall cause all prior sellers to act or omit to act with respect to the Transferred Claims solely to the extent directed by Purchaser.

6. Each of Seller and Purchaser agrees to (a) execute and deliver, or cause to be executed and delivered (including, on Seller's part, causing any prior seller to execute or deliver), all such other and further agreements, documents and instruments and (b) take or cause to be taken all such other and further actions (including, on Seller's part, causing any prior seller to deliver distributions and proceeds received by any prior seller and to act) and other actions as the other party may reasonably request to effectuate the intent and purposes, and carry out the terms, of this Agreement and Evidence of Transfer, including, without limitation, cooperating to ensure the timely and accurate filing of any amendment to the Proof of Claim. Seller agrees that all distributions, amounts, proceeds, assets, cash and other property received by Seller or any prior seller on or after the Trade Date (whether or not such Trade Date is before, on or after any record date for such amounts) are for the account of Purchaser, and at the election of the Purchaser, (i) the Purchaser may net, setoff and reduce the purchase price payable by it and any other amounts owed by it in respect of the Transferred Claims against the distributions, assets, cash, property and amounts payable by

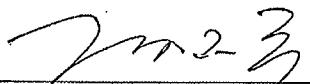
Seller: Capital Partners Securities Co., Ltd.  
Buyer: UBS AG, London Branch  
Proof of Claim: 62783.82  
ISIN: XS0346508616

Seller (or any prior seller) to it in respect of distributions, assets, cash, property and amounts received by Seller or any prior seller on and after the Trade Date, or (ii) the Seller shall pay such amounts received by Seller or any prior seller on or prior to the date of this Agreement and on and after the Trade Date in respect of the Transferred Claims to the account information provided to it by Purchaser on the date of this Agreement.

7. Seller's and Purchaser's rights and obligations hereunder shall be governed by and interpreted and determined in accordance with the laws of the State of New York (without regard to any conflicts of law provision that would require the application of the law of any other jurisdiction). Seller and Purchaser each submit to the jurisdiction of the courts located in the County of New York in the State of New York. Each party hereto consents to service of process by certified mail at its address listed on the signature page below.

IN WITNESS WHEREOF, this AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM is executed this 6th day of July, 2012.

CAPITAL PARTNERS SECURITIES CO., LTD.

By:   
Name: Kunihiko Shimoda  
Title: Executive Officer

UBS AG, LONDON BRANCH

By:   
Name: Thomas Shaw  
Title: Director  
Traded Products Legal  
By:   
Name: Peter Stickland  
Title: Director  
Traded Products Legal

Address:

Capital Partners Securities Co., Ltd.  
Asahi Building, 6th Floor  
3-12-2, Nihonbashi, Chuo-ku,  
Tokyo 103-0027  
Japan

Address:

UBS AG, LONDON BRANCH  
1 Finsbury Avenue  
London  
EC2M 2PP  
England

Seller: Capital Partners Securities Co., Ltd.  
Buyer: UBS AG, London Branch  
Proof of Claim: 62783.82  
ISIN: XS0346508616

Schedule 1

Transferred Claims

Purchased Claims

JPY120,000,000 of JPY 270,900,900 or 44.44444% of Seller's interest in, to and in connection with that claim that is referenced in the Proof of Claim with ISIN XS0346508616 as highlighted in the copy of the Proof of Claim attached at Schedule 2 and described below (for the avoidance of doubt, Seller holds 100% of the claim that is referenced in the Proof of Claim to the extent that the ultimately allowed amounts of the Proof of Claim in respect thereof differs from the original amount, pursuant to this Agreement and Evidence of Transfer of Claim: Lehman Program Securities, Seller intends to transfer 44.44444% of Seller's interest in, to and in connection with that claim in respect of ISIN XS0346508616) together with interest, fees, expenses and other recoveries due.

Lehman Programs Securities to which Transfer Relates

Description of Security	ISIN/CUSIP	Blocking Number	Issuer	Guarantor	Principal/Notional Amount in JPY (USD equivalent)	Coupon	Maturity	Proof of Claim Number	Accrued Amount (as of Proof of Claim Filing Date)
JPY270,000,000 Fixed Rate and Index-Linked Target Redemption Notes due February 26, 2038	XS0346508616	6045750	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	JPY 120,000,000 (USD 1,139,223)	Index-Linked Interest	February 26, 2038	62783.82	--

Seller: Capital Partners Securities Co., Ltd.  
Buyer: UBS AG, London Branch  
Proof of Claim: 62783.82  
ISIN: XS0346508616

Schedule 2

<p><b>United States Bankruptcy Court/Southern District of New York</b>            Lehman Brothers Holdings Claims Processing Center            c/o Epiq Bankruptcy Solutions, LLC            FDR Station, P.O. Box 5076            New York, NY 10150-5076</p>		<p><b>LEHMAN SECURITIES PROGRAMS PROOF OF CLAIM</b></p>	
<p>In Re:            Lehman Brothers Holdings Inc., et al.,            Debtors.</p>		<p>Chapter 11            Case No. 08-13555 (JMP)            (Jointly Administered)</p>	
<p>Note: This form may not be used to file claims other than those based on Lehman Programs Securities as listed on <a href="http://www.lehman-docket.com">http://www.lehman-docket.com</a> as of July 17, 2009</p>		<p>Filed: USBC - Southern District of New York            Lehman Brothers Holdings Inc., Et Al.            08-13555 (JMP) 0000062783</p>	
<p>Name and address of Creditor: (and name and address where notices should be sent if different from Creditor) Lehman Brothers International (Europe) (in administration)            25 Bank Street            London            E14 5LE            United Kingdom            Attn: Steven Anthony Pearson            See attached for additional contact information</p>		<p><input type="checkbox"/> Check this box to indicate that this claim amends a previously filed claim.</p> <p><b>Court Claim Number:</b> _____            (If known)</p> <p>Filed on: _____</p>	
<p>Telephone number: see attached Email Address: see attached</p>		<p><input type="checkbox"/> Check this box if you are aware that anyone else has filed a proof of claim relating to your claim. Attach copy of statement giving particulars.</p>	
<p>Name and address where payment should be sent (if different from above)</p>			
<p>Telephone number: _____ Email Address: _____</p>			
<p>1. Provide the total amount of your claim based on Lehman Programs Securities. Your claim amount must be the amount owed under your Lehman Programs Securities as of September 15, 2008, whether you owned the Lehman Programs Securities on September 15, 2008 or acquired them thereafter, and whether such claim matured or became fixed or liquidated before or after September 15, 2008. The claim amount must be stated in United States dollars, using the exchange rate as applicable on September 15, 2008. If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the claim amounts for each Lehman Programs Security to which this claim relates.</p>			
<p><b>Amount of Claim:</b> \$ <u>see attached</u> <b>(Required)</b></p> <p><input checked="" type="checkbox"/> Check this box if the amount of claim includes interest or other charges in addition to the principal amount due on the Lehman Programs Securities.</p>			
<p>2. Provide the International Securities Identification Number (ISIN) for each Lehman Programs Security to which this claim relates. If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the ISINs for the Lehman Programs Securities to which this claim relates.</p>			
<p><b>International Securities Identification Number (ISIN):</b> <u>see attached</u> <b>(Required)</b></p>			
<p>3. Provide the Clearstream Bank Blocking Number, a Euroclear Bank Electronic Reference Number, or other depository blocking reference number, as appropriate (each, a "Blocking Number") for each Lehman Programs Security for which you are filing a claim. You must acquire a Blocking Number from your accountholder (i.e. the bank, broker or other entity that holds such securities on your behalf). If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the Blocking Numbers for each Lehman Programs Security to which this claim relates.</p>			
<p><b>Clearstream Bank Blocking Number, Euroclear Bank Electronic Instruction Reference Number and or other depository blocking reference number:</b> <u>see attached</u> <b>(Required)</b></p>			
<p>4. Provide the Clearstream Bank, Euroclear Bank or other depository participant account number related to your Lehman Programs Securities for which you are filing this claim. You must acquire the relevant Clearstream Bank, Euroclear Bank or other depository participant account number from your accountholder (i.e. the bank, broker or other entity that holds such securities on your behalf). Beneficial holders should not provide their personal account numbers.</p>			
<p><b>Accountholders Euroclear Bank, Clearstream Bank or Other Depository Participant Account Number:</b> <u>97816 EUROCLEAR</u> <b>(Required)</b></p>			
<p>5. <b>Consent to Euroclear Bank, Clearstream Bank or Other Depository:</b> By filing this claim, you consent to, and are deemed to have authorized, Euroclear Bank, Clearstream Bank or other depository to disclose your identity and holdings of Lehman Programs Securities to the Debtors for the purpose of reconciling claims and distributions.</p>		<p><b>FOR COURT USE ONLY</b>  <b>FILED / RECEIVED</b>  <b>NOV 02 2009</b>  <b>EPIQ BANKRUPTCY SOLUTIONS, LLC</b></p>	
<p>Date:  <u>10/29/09</u></p>	<p><b>Signature:</b> The person filing this claim must sign it. Sign and print name and title, if any, of the creditor or other person authorized to file this claim and state address and telephone number if different from the notice address above. Attach copy of power of attorney, if any. <u>MICHAEL JOHN ANDREW JERVIS</u>            Administrator (acting as agent and without personal liability)</p>		
<p><b>Penalty for presenting fraudulent claim:</b> Fine of up to \$500,000 or imprisonment for up to 5 years, or both. 18 U.S.C. §§ 152 and 3571</p>			

**MICHAEL JOHN ANDREW JERVIS**  
 Administrator (acting as agent and without personal liability)

**ATTACHMENT TO LEHMAN PROGRAMS SECURITIES CLAIM  
OF LEHMAN BROTHERS INTERNATIONAL (EUROPE) (IN ADMINISTRATION)**

1. Lehman Brothers International (Europe) (in administration) (including all of its international branches, "**LBIE**"), acting through one of Steven Anthony Pearson, Michael John Andrew Jervis, Dan Yoram Schwarzmann or Anthony Victor Lomas (together, the "**Administrators**" and each an "**Administrator**") as agents for LBIE and without personal liability, hereby files this Lehman Programs Securities (as defined in the Bar Date Order dated July 2, 2009, "**LPS**") omnibus claim (the "**LPS Omnibus Claim**") against Lehman Brothers Holdings Inc. ("**LBHI**" and, together with its direct and indirect subsidiaries, the "**Lehman Group**"), case number 08-13555 (JMP) (the "**Bankruptcy Proceeding**") in the United States Bankruptcy Court for the Southern District of New York (the "**Bankruptcy Court**"). LBIE files this LPS Omnibus Claim in connection with the LPS bar date for the purpose of preserving the rights of its clients (which term, for the avoidance of doubt, means in this LPS Omnibus Claim, LBIE's own clients and the clients of LBIE's affiliates) on whose behalf this LPS Omnibus Claim is made under title 11 of the United States Code (the "**Bankruptcy Code**"). This LPS Omnibus Claim, including, without limitation, each of the values identified herein and in any supporting workpapers attached hereto, has been calculated to the best of the Administrators' knowledge in reliance on LBIE's books and records as of the date of this filing and as qualified in every respect as set forth in greater detail herein. LBIE reserves the right to supplement, amend or correct the claim population and each claim value or value placeholder reported in this LPS Omnibus Claim.

**I. BACKGROUND**

2. LBIE (an unlimited company incorporated in England and Wales with registered number 02538254) was the principal trading company of the Lehman Group in Europe. LBIE's business involved the global provision of a wide range of financial services and products, including trading and broking, equity and fixed income instruments and financial derivatives on behalf of its clients and itself. LBHI was the parent holding company in the United States of the Lehman Group, which provided a wide array of financial services in equity and fixed income sales, trading and research, investment banking, asset management, private investment management and private equity. LBHI and LBIE functioned as part of an integrated, international financial group whose businesses were closely intertwined.

3. On September 15, 2008, LBIE was placed into administration by order of the High Court of England and Wales (the "**Administration Date**"). On the same date, LBHI filed for bankruptcy protection in the Bankruptcy Court pursuant to chapter 11 of the Bankruptcy Code (the "**Filing Date**").

**II. DESCRIPTION OF LPS OMNIBUS CLAIM**

4. LBIE asserts and reserves the rights of its clients, whose holdings are identified in the supporting workpapers attached hereto, under the Bankruptcy Code, and other applicable law, with respect to their claims, whether or not such clients have independently filed a claim on their own behalf in the Bankruptcy Proceeding. LBIE has identified the LPS holdings reflected in the attached schedule (the "**LPS Holdings**") by comparing its own books and records against the LPS list dated July 17, 2009 (as amended on September 23, 2009) provided by LBHI on its website (the "**LPS List**"). LBIE has custody of the LPS Holdings, each of which are guaranteed by LBHI. LBIE holds the LPS Holdings for its clients and/or for clients of its affiliates. LBIE estimates that the aggregate amount owing by LBHI to LBIE's clients in connection with Account Number 97816 at EUROCLEAR, subject in

all respects to the reservation of rights and the further discussion as set forth herein, is not less than USD 2,084,741,055 (the "Valuation") as displayed in the schedule attached hereto.

5. With respect to bonds, the Valuation has been calculated as the nominal position multiplied by a factor of one multiplied by accrued interest where applicable and then converted to a USD equivalent using the appropriate exchange rate from Lehman Group systems as at September 15, 2008. Where applicable and/or where possible, the accrued interest has been calculated from the last coupon payment date to September 15, 2008, but due to limited access to the requisite Lehman Group systems post-September 15, 2008, such calculations have been based on alternative sources of information, which are still in the process of being validated.

### III. RESERVATION OF RIGHTS

6. The relationship between LBIE and other members of the Lehman Group, including LBHI, was extremely complex. The relationship became more complex upon and after the Administration Date because, among other reasons, the regular maintenance and functioning of the IT systems and resources on which LBIE relied to monitor and record its security and custody positions effectively ceased on the Administration Date. Further, due to the global separation of the Lehman Group since September 15, 2008, there are differences between the internal data platforms and IT systems that various members of the Lehman Group, including LBHI, may continue to use versus the IT systems and resources that LBIE may continue to use. These practical complexities, together with difficulties surrounding the evaluation and interpretation of the underlying contractual documentation and electronic records of the LPS Omnibus Claim, require substantial resources and expertise to analyze and overcome. This lack of access to full books and records, all systems, and requisite personnel impacts LBIE and other members of the Lehman Group alike.

7. This LPS Omnibus Claim is necessarily being filed in reliance on the Administrators' best understanding of LBIE's books and records as of the date of this filing. The Administrators have only had access to LBIE's books and records since the Administration Date. LBIE reserves all rights to update, revise and supplement the data supporting this LPS Omnibus Claim, including with respect to, but not limited to, the valuation of securities as described herein, as LBIE continues to reconcile its books and records with LBHI and other members of the Lehman Group as applicable. LBIE's clients do not waive any right to amounts due for the LPS Omnibus Claim asserted herein by not stating a specific amount due for any such claims at this time.

8. This LPS Omnibus Claim has been made for and on behalf of LBIE's clients. To the extent that new or better information becomes available which indicates that one, some or all of the LPS Holdings are in fact held by LBIE for itself, LBIE reserves all of its rights with respect to such LPS Holdings, and will amend the relevant LPS Claim(s) filed by LBIE and/or this LPS Omnibus Claim accordingly.

9. Valuations have been performed using the best data reasonably available in the period before the Bar Date. Valuations are subject to change should more or better data become available with respect to the following non-exhaustive list of valuation components: (i) despite best efforts to ascertain the complete set of depot settlement data with respect to failed and pending trades, such data is unavailable to LBIE as certain of such data is in the control of other custodians, some of which may confront the same systems and personnel problems that LBIE currently faces; (ii) corporate actions and events and coupons payable data prior to September 15, 2008 are not included due to the need to correct underlying system data before calculating their impact; (iii) LBIE's access to and visibility of information pertaining to the movement of securities post-September 12, 2008 has been

substantially hindered if not terminated completely; (iv) certain pricing factors, including but not limited to inflation indices and multi-currency bonds; (v) with respect to warrant securities that were difficult to value, LBIE has not yet ascribed a value to each such warrant security for the purpose of estimating the amount of the claim in relation thereto; (vi) with respect to securities that have embedded derivatives that effect the principal payout, LBIE is not currently able to compute the impact of the default of the issuer of the security given the complexity and burdensome nature of such exercise; and (vii) other variables.

10. Moreover, except as otherwise noted herein or in the exhibits hereto, the securities positions reflect depot positions per LBIE's records as of September 12, 2008. LBIE explicitly reserves its right to supplement, amend or revise the LPS Omnibus Claim to reflect valuations as more information becomes available.

11. Populations of LPS have been reflected in the attached schedule using the best data reasonably available in the period before the Bar Date. Populations are subject to change should more or better data become available with respect to the following non-exhaustive list of factors affecting populations: (i) certain custodian information about transactions is unavailable to LBIE as well as other members of the Lehman Group; (ii) the process of reconciliation with LBHI, other members of the Lehman Group, other custodians, street-side counterparties, and clients is still ongoing and may result in additions to or decreases from the populations of LPS, which may include certain positions about which LBIE has received queries from certain affiliates, but with respect to which no reconciliation has yet been completed; (iii) trades were mis-booked during the pre-administration period and can only be identified and rectified after intensive manual investigation; and (iv) other factors.

12. LBHI is the guarantor of all LPS, and it is LBHI's books and records that would reflect any and all offerings of foreign Lehman paper that should have been included in the LPS List. LBIE is not in a position to ensure that the LPS List is complete. While LBIE reviewed its books and records for any LPS-qualifying securities that it purchased or holds, and made additions to the LPS List before it was finalized by LBHI, as discussed throughout this LPS Omnibus Claim, LBIE's access to all systems and records is limited. Accordingly, LBIE reserves all rights of its clients to, among other things, supplement this LPS Omnibus Claim should new LPS-qualifying securities not included in the LPS List be discovered after the date of this filing.

13. The claims not denominated in USD have been converted to USD for the purpose of this submission. In general, LBIE has relied on exchange rates taken from Lehman Group systems as at September 15, 2008. Ultimately, LBIE reserves its clients' rights as to the appropriate foreign exchange rates upon which to base any of its clients' claims.

14. LBIE hereby asserts on behalf of its clients a claim for interest and other costs including but not limited to attorneys' fees and/or other professional fees on the constituent parts of the LPS Omnibus Claim where appropriate and expressly reserves the right to amend the LPS Omnibus Claim accordingly.

15. As per the Bar Date Order dated July 2, 2009, LBIE has not attached any documentation supporting the LPS Omnibus Claim other than the attached schedule. LBIE will use its reasonable efforts to make relevant contracts, agreements and other information pertinent to the LPS Omnibus Claim available upon reasonable request by LBHI in a manner and time to be agreed by the parties.

16. To the extent that any portion of the LPS Omnibus Claim is entitled to administrative priority status under section 507 of the Bankruptcy Code, LBIE claims such priority status to the maximum amount allowed by law on behalf of its clients. The filing of this LPS Omnibus Claim shall in no way be deemed a waiver of LBIE's right to assert on behalf of its clients that any or all of the amounts owed to LBIE's clients by LBHI are entitled to administrative priority status.

17. LBIE's clients reserve the right to assert any basis for recovery of cash, securities or other assets from LBHI under any legal or equitable theory including, without limitation, indemnification, breach of fiduciary duty, unjust enrichment, conversion, constructive trust, return of property otherwise not properly within LBHI's bankruptcy estate, treatment in accordance with the regulations of the Financial Services Authority or other potentially applicable US or non-US laws and regulation or other priority treatment with respect to each of the claims asserted herein.

18. LBIE does not waive any right or rights of action that LBIE's clients have or may have against LBHI's estate or any other entity. LBIE reserves any and all rights its clients have or may have with respect to any other agreements that may exist between LBIE's clients and LBHI, including without limitation, any rights of setoff, recoupment or netting. Nothing herein shall be deemed a waiver by LBIE's clients of any of their rights and remedies in connection with such agreements.

19. By filing this LPS Omnibus Claim, LBIE does not submit itself or its clients to the jurisdiction of the Bankruptcy Court or any other U.S. court or tribunal for any purpose other than with respect to this LPS Omnibus Claim. Where U.S. jurisdiction does exist with respect to this LPS Omnibus Claim, LBIE does not waive or release its rights to, on behalf of its clients, (i) withdraw the reference or (ii) a jury trial with respect to the subject matter of this LPS Omnibus Claim, any objection thereto or other proceeding that may be commenced in this case against or otherwise involving LBIE. By filing this LPS Omnibus Claim, neither LBIE nor its clients waive any of their rights and remedies against any other person or entity who may be liable for all or part of the claims set forth herein, whether another affiliate of LBHI, or an assignee, separate guarantor or otherwise. LBIE and its clients reserve all rights to assert (i) any claim, defense, offset or other right against any party, including but not limited to LBHI or any of its affiliated debtors or non-debtors, in a foreign jurisdiction, including but not limited to claims based on U.S. and U.K. or other foreign law, and (ii) any claims, defenses, offsets or other rights available to them under U.S. or any other jurisdiction's law in the event LBHI asserts counterclaims or affirmative claims against LBIE or its clients in the Bankruptcy Court. Furthermore, LBIE asserts that any counterclaim or affirmative claim by LBHI against LBIE or its clients must be asserted in its applicable foreign proceeding, whether in the U.K. or in another foreign jurisdiction, and LBIE and its clients reserve the right to assert therein any claim, defense, offset or other right that may be asserted in such U.K. or other foreign proceeding. LBIE and its clients further reserve all rights to assert that, under principles of equity or comity or otherwise, a court other than the Bankruptcy Court would be the appropriate forum in which to hear and decide any matter in connection with this LPS Omnibus Claim.

20. This LPS Omnibus Claim is not intended to be and shall not be construed as (a) an election of remedies; (b) a waiver of any defaults; or (c) a waiver or limitation of any rights, remedies, claims or interests of LBIE and/or LBIE's clients.

21. LBIE reserves the right to replace, amend or supplement this LPS Omnibus Claim at any time and in any respect, including, without limitation, for the purpose of (a) setting forth or changing the basis of the claims described herein and (b) providing further description or evidence of such claims.

In the event that any order of the Bankruptcy Court is entered into which effects: (i) a recharacterization or subordination of claims, including without limitation, this LPS Omnibus Claim; (ii) substantive consolidation of some or all of the LBHI affiliated debtors with any of their affiliates; or (iii) any other similar remedy, the rights of LBIE to file additional proofs of claim or amended proofs of claim against LBHI or any of its affiliates on behalf of LBIE's clients is specifically reserved. This LPS Omnibus Claim is submitted without prejudice to any of LBIE's rights or those of its clients in all respects.

22. The Administrators have signed this LPS Omnibus Claim as agents for and on behalf of LBIE and neither they, their firm, partners, employees, agents, advisers or representatives shall incur any personal liability whatsoever in respect of, or in relation to, this LPS Omnibus Claim. The exclusion of liability set out in this paragraph shall arise and continue notwithstanding the termination of the agency of the Administrators and shall operate as a waiver of any claims in tort as well as under the laws of contract.

#### IV. NOTICES

23. Notices regarding this LPS Omnibus Claim should be sent to

Lehman Brothers International (Europe) (in administration)  
25 Bank Street  
London  
E14 5LE  
United Kingdom  
Attn: Steven Anthony Pearson as Joint Administrator of Lehman Brothers International (Europe)

and

PricewaterhouseCoopers LLP  
Plumtree Court  
London  
EC4A 4HT  
United Kingdom  
Attn: Steven Anthony Pearson

*with a copy to:*

Linklaters LLP  
1345 Avenue of the Americas  
New York, NY 10105  
Attn: Titia Holtz  
Kiah Beverly-Graham  
Phone: (212) 903-9000

International Securities Identification Number (ISIN)	Blocking Reference	Depository Account Number	Instrument type	Position	Currency	Valuation - Underlying Currency	Valuation - Underlying Currency	FX Rate at 15/03/2008	Valuation - USD Equivalent	Includes Coupon Interest Accrual
XS0364072103		6045326	978161ZCB	5,000,000	USD	120,000,000	120,026,667	1.0000	5,000,000	Yes
XS03640887372		6045329	978161ZCB	5,000,000	JPY	50,000,000	50,000,000	1.0000	5,000,000	
XS0370458584		6045327	978161ZCB	5,000,000	USD	100,000,000	100,000,000	0.9995	100,000,000	
XS0375589753		6045328	978161ZCB	5,000,000	JPY	200,000,000	200,000,000	0.9995	198,730	
XS0375724480		6045327	978161ZCB	500,000,000	JPY	500,000,000	500,000,000	0.9995	474,760	
XS037573182866		6045322	978161ZCB	100,000,000	JPY	100,000,000	100,000,000	0.9995	94,352	
XS0389340705		6045323	978161ZCB	1,000,000,000	JPY	1,000,000,000	1,000,000,000	0.9995	985,546	
XS038938826092		6045317	978161ZCB	70,000,000	JPY	70,000,000	70,000,000	1.0000	68,738	
XS038938739485		6045319	978161ZCB	1,000,000,000	JPY	1,000,000,000	1,000,000,000	0.9995	948,521	
XS0388688844		6045324	978161ZCB	8,727,000	USD	8,726,697	8,726,697	1.0000	8,726,697	
XS0388576848		6045318	978161ZCB	100,000,000	JPY	100,000,000	100,000,000	0.9995	94,598	
XS0388090500		6045316	978161ZCB	7,000,000	NZD	7,000,000	7,000,000	0.6671	4,598,700	
XS036793030721		6045312	978161ZCB	7,000,000	NZD	7,000,000	7,000,000	0.6671	4,598,700	
XS0376584248		6045314	978161ZCB	7,000,000	NZD	7,000,000	7,000,000	0.6671	4,598,700	
XS0367632359		6045313	978161ZCB	10,000,000	USD	10,000,000	10,000,000	1.0000	10,000,000	
XS0367262277		6045315	978161ZCB	10,000,000	USD	10,000,000	10,000,000	1.0000	10,000,000	
XS0367278531		6045311	978161ZCB	10,000,000	USD	10,000,000	10,000,000	1.0000	10,000,000	
XS0367278774		6045310	978161ZCB	10,000,000	USD	10,000,000	10,000,000	1.0000	10,000,000	
XS0366374634		6045304	978161ZCB	230,000,000	JPY	230,000,000	230,000,000	0.9995	176,5310	
XS0366374394		6045302	978161ZCB	200,000,000	JPY	200,000,000	200,000,000	0.9995	158,9104	
XS0366262224		6045303	978161ZCB	7,000,000	AUD	7,000,000	7,000,000	0.9993	5,643,150	
XS0366258239		6045306	978161ZCB	7,000,000	AUD	7,000,000	7,000,000	0.9993	5,643,150	
XS0365167179		6045307	978161ZCB	7,000,000	NZD	7,000,000	7,000,000	0.9993	4,598,700	
XS03650515096		6045308	978161ZCB	8,000,000	AUD	8,000,000	8,000,000	0.9993	6,450,000	
XS03650515874		6045305	978161ZCB	7,000,000	AUD	7,000,000	7,000,000	0.9993	5,643,150	
XS036505172965		6045305	978161ZCB	7,000,000	NZD	7,000,000	7,000,000	0.9993	4,598,700	
XS036505174394		6045768	978161ZCB	7,000,000	JPY	200,000,000	200,000,000	0.9995	157,151	
XS0365522181		6045798	978161ZCB	7,000,000	AUD	7,000,000	7,000,000	0.9993	5,643,150	
XS0364058587		6045796	978161ZCB	7,000,000	AUD	7,000,000	7,000,000	0.9993	5,643,150	
XS03644868614		6045797	978161ZCB	100,000,000	JPY	100,000,000	100,000,000	0.9995	86,852	
XS03644846920		6045800	978161ZCB	7,000,000	AUD	7,000,000	7,000,000	0.9993	5,643,150	
XS036448462327		6045790	978161ZCB	7,000,000	AUD	7,000,000	7,000,000	0.9993	5,643,150	
XS03640183495		6045792	978161ZCB	7,000,000	AUD	7,000,000	7,000,000	0.9993	5,643,150	
XS0363707830		6045794	978161ZCB	7,000,000	JPY	100,000,000	100,000,000	0.9995	180,769	
XS0363261398		6045795	978161ZCB	180,000,000	JPY	200,000,000	200,000,000	0.9995	188,704	
XS0363261395		6045791	978161ZCB	7,000,000	AUD	7,000,000	7,000,000	0.9993	5,643,150	
XS0363261393		6045789	978161ZCB	7,000,000	NZD	7,000,000	7,000,000	0.9993	4,598,700	
XS0363261394		6045784	978161ZCB	7,000,000	AUD	7,000,000	7,000,000	0.9993	5,643,150	
XS0363110764		6045782	978161ZCB	120,000,000	JPY	120,000,000	120,000,000	0.9995	113,922,772	
XS0363070484		6045781	978161ZCB	5,000,000	USD	5,000,000	5,000,000	1.0000	5,000,000	
XS0363070308		6045773	978161ZCB	5,000,000	JPY	7,000,000	7,000,000	0.9995	6,643,150	
XS0363070306		6045782	978161ZCB	7,000,000	AUD	7,000,000	7,000,000	0.9993	5,643,150	
XS0363070305		6045783	978161ZCB	7,000,000	NZD	7,000,000	7,000,000	0.9993	4,598,700	
XS0363070304		6045783	978161ZCB	5,000,000	AUD	5,000,000	5,000,000	0.9993	4,598,700	
XS0363070303		6045778	978161ZCB	7,000,000	JPY	100,000,000	100,000,000	0.9995	86,852	
XS0363070302		6045779	978161ZCB	440,000,000	JPY	440,000,000	440,000,000	0.9995	417,749	
XS0363070301		6045781	978161ZCB	3,000,000	USD	3,027,450	3,027,450	1.0000	3,027,450	
XS0363070300		6045770	978161ZCB	120,000,000	JPY	120,000,000	120,000,000	0.9995	113,922,772	
XS0363777451		6045772	978161ZCB	90,000,000	JPY	90,000,000	90,000,000	0.9995	85,417	
XS0354011710		6045774	978161ZCB	100,000,000	JPY	100,000,000	100,000,000	0.9995	94,352	
XS0354011700		6045774	978161ZCB	1,000,000,000	USD	1,000,000,000	1,000,000,000	1.0000	948,521	
XS0354011700		6045774	978161ZCB	350,000,000	JPY	350,000,000	350,000,000	0.9995	332,732	
XS0354011700		6045775	978161ZCB	440,000,000	JPY	440,000,000	440,000,000	0.9995	417,749	
XS0354011700		6045775	978161ZCB	3,000,000	USD	3,027,450	3,027,450	1.0000	3,027,450	
XS0353877451		6045776	978161ZCB	100,000,000	JPY	100,000,000	100,000,000	0.9995	94,352	
XS0353877450		6045776	978161ZCB	150,000,000	JPY	150,000,000	150,000,000	0.9995	142,028	
XS0353877450		6045776	978161ZCB	1,000,000,000	USD	1,000,000,000	1,000,000,000	1.0000	949,352	
XS0353877450		6045776	978161ZCB	100,000,000	JPY	100,000,000	100,000,000	0.9995	948,352	
XS0353877450		6045776	978161ZCB	100,000,000	JPY	100,000,000	100,000,000	0.9995	949,352	
XS0353877450		6045776	978161ZCB	100,000,000	JPY	100,000,000	100,000,000	0.9995	948,352	
XS0353877450		6045776	978161ZCB	100,000,000	JPY	100,000,000	100,000,000	0.9995	949,352	
XS0353877450		6045776	978161ZCB	100,000,000	JPY	100,000,000	100,000,000	0.9995	948,352	
XS0353877450		6045776	978161ZCB	100,000,000	JPY	100,000,000	100,000,000	0.9995	949,352	
XS0353877450		6045776	978161ZCB	100,000,000	JPY	100,000,000	100,000,000	0.9995	948,352	
XS0353877450		6045776	978161ZCB	100,000,000	JPY	100,000,000	100,000,000	0.9995	949,352	
XS0353877450		6045776	978161ZCB	100,000,000	JPY	100,000,000	100,000,000	0.9995	948,352	
XS0353877450		6045776	978161ZCB	100,000,000	JPY	100,000,000	100,000,000	0.9995	949,352	
XS0353877450		6045776	978161ZCB	100,000,000	JPY	100,000,000	100,000,000	0.9995	948,352	
XS0353877450		6045776	978161ZCB	100,000,000	JPY	100,000,000	100,000,000	0.9995	949,352	
XS0353877450		6045776	978161ZCB	100,000,000	JPY	100,000,000	100,000,000	0.9995	948,352	
XS0353877450		6045776	978161ZCB	100,000,000	JPY	100,000,000	100,000,000	0.9995	949,352	
XS0353877450		6045776	978161ZCB	100,000,000	JPY	100,000,000	100,000,000	0.9995	948,352	
XS0353877450		6045776	978161ZCB	100,000,000	JPY	100,000,000	100,000,000	0.9995	949,352	
XS0353877450		6045776	978161ZCB	100,000,000	JPY	100,000,000	100,000,000	0.9995	948,352	
XS0353877450		6045776	978161ZCB	100,000,000	JPY	100,000,000	100,000,000	0.9995	949,352	
XS0353877450		6045776	978161ZCB	100,000,000	JPY	100,000,000	100,000,000	0.9995	948,352	
XS0353877450		6045776	978161ZCB	100,000,000	JPY	100,000,000	100,000,000	0.9995	949,352	
XS0353877450		6045776	978161ZCB	100,000,000	JPY	100,000,000	100,000,000	0.9995	948,352	
XS0353877450		6045776	978161ZCB	100,000,000	JPY	100,000,000	100,000,000	0.9995	949,352	
XS0353877450		6045776	978161ZCB	100,000,000	JPY	100,000,000	100,000,000	0.9995	948,352	
XS0353877450		6045776	978161ZCB	100,000,000	JPY	100,000,000	100,000,000	0.9995	949,352	
XS0353877450		6045776	978161ZCB	100,000,000	JPY	100,000,000	100,000,000	0.9995	948,352	
XS0353877450		6045776	978161ZCB	100,000,000	JPY	100,000,000	100,000,000	0.9995	949,352	
XS03538										

International Securities Identification Number (ISIN)	Blocking Reference	Repository Account Number	Instrument type	Position	Currency	Valuation - Underlying Currency Amount	FX Rate at 15/09/2008	Valuation - USD Equivalent	Includes Coupon Interest Accrual
X\$0351459364		6045760	97816 Floating	400,000.000	JPY	7,000,000	0.00935	3,717,008	
X\$03514592806		6045758	97816 Fixed	7,000,000	AUD	7,000,000	0.00933	4,597,100	
X\$03514591013		6045756	97816 Floating	7,000,000	AUD	7,000,000	0.00933	5,843,750	
X\$0350898094		6045755	97816 Floating	7,000,000	AUD	7,000,000	0.00933	5,843,750	
X\$0350897558		6045753	97816 Floating	7,000,000	AUD	7,000,000	0.00931	4,597,000	
X\$0350117064		6045752	97816 Floating	7,000,000	AUD	7,000,000	0.00931	5,843,750	
X\$035011826		6045751	97816 Floating	400,000.000	JPY	290,000,000	0.00935	2,737,211	
X\$0349757368		6045750	97816 Fixed	7,000,000	AUD	7,000,000	0.00933	5,843,750	
X\$03496424615		6045749	97816 Floating	50,000.000	JPY	7,000,000	0.00933	5,843,750	
X\$0348950831		6045748	97816 Floating	50,000.000	JPY	50,000,000	0.00935	47,476	
X\$034895081		6045747	97816 Fixed	50,000.000	USD	50,000,000	0.00935	10,525,220	
X\$034895087		6045746	97816 Floating	270,000.000	JPY	270,000,000	0.00935	2,583,251	
X\$034895086		6045745	97816 Fixed	7,000,000	AUD	7,000,000	0.00933	5,843,750	
X\$034895084		6045744	97816 Floating	7,000,000	AUD	7,000,000	0.00933	5,843,750	
X\$034895082		6045743	97816 Floating	7,000,000	AUD	7,000,000	0.00933	5,843,750	
X\$034895081		6045742	97816 Floating	5,000,000	AUD	5,000,000	0.00933	4,031,550	
X\$0344899710		6045741	97816 Floating	50,000.000	JPY	100,000,000	0.00935	95,217	Yes
X\$0344899608		6045740	97816 Floating	7,000,000	AUD	7,000,000	0.00933	5,843,750	
X\$0344899511		6045739	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899520		6045738	97816 Floating	7,000,000	AUD	7,000,000	0.00935	4,597,000	
X\$0344899519		6045737	97816 Fixed	7,000,000	AUD	7,000,000	0.00931	5,843,750	
X\$0344899517		6045736	97816 Floating	7,000,000	AUD	7,000,000	0.00933	5,843,750	
X\$0344899516		6045735	97816 Floating	5,000,000	AUD	5,000,000	0.00933	4,031,550	
X\$0344899515		6045734	97816 Floating	50,000.000	JPY	100,000,000	0.00935	95,217	Yes
X\$0344899514		6045733	97816 Floating	50,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899513		6045732	97816 Floating	50,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899512		6045731	97816 Floating	50,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899511		6045730	97816 Floating	50,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899510		6045729	97816 Floating	50,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899509		6045728	97816 Floating	50,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899508		6045727	97816 Floating	50,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899507		6045726	97816 Floating	50,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899506		6045725	97816 Floating	50,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899505		6045724	97816 Floating	50,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899504		6045723	97816 Fixed	7,000,000	AUD	7,000,000	0.00933	5,843,750	
X\$0344899503		6045722	97816 Floating	18,000,000	USD	18,000,000	1.0000	18,000,000	
X\$0344899502		6045721	97816 Floating	8,000,000	AUD	8,000,000	0.00933	6,450,000	
X\$0344899501		6045720	97816 Floating	8,000,000	AUD	8,000,000	0.00933	6,450,000	
X\$0344899500		6045719	97816 Floating	7,000,000	AUD	7,000,000	0.00933	5,843,750	
X\$0344899497		6045718	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899496		6045717	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899495		6045716	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899494		6045715	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899493		6045714	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899492		6045713	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899491		6045712	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899490		6045711	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899489		6045710	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899488		6045709	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899487		6045708	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899486		6045707	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899485		6045706	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899484		6045705	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899483		6045704	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899482		6045703	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899481		6045702	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899480		6045701	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899479		6045700	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899478		6045699	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899477		6045698	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899476		6045697	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899475		6045696	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899474		6045695	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899473		6045694	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899472		6045693	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899471		6045692	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899470		6045691	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899469		6045690	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899468		6045689	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899467		6045688	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899466		6045687	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899465		6045686	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899464		6045685	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899463		6045684	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899462		6045683	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899461		6045682	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899460		6045681	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899459		6045680	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899458		6045679	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899457		6045678	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899456		6045677	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899455		6045676	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899454		6045675	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899453		6045674	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899452		6045673	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899451		6045672	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899450		6045671	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899449		6045670	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899448		6045669	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899447		6045668	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899446		6045667	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899445		6045666	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899444		6045665	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899443		6045664	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899442		6045663	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899441		6045662	97816 Floating	100,000.000	JPY	100,000,000	0.00935	94,652	
X\$0344899440		6045661	97816 Floating	100,000.000	JPY				

International Securities Identification Number (ISIN)	Blocking Reference	Depository Account Number	Instrument type	Position	Currency	Valuation - Underlying Currency Amount	Valuation - USD Equivalent	FX Rate at 15/09/2012	Valuation - USD	Includes Coupon Interest Accrual
X\$03354743524	6045982	97816 ZCB		7,000,000	AUD	7,000,000	5,457,750	0.0063	5,643,450	
X\$03354743441	6045983	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03354743284	6045988	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03354743242	6045975	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03354450912	6045976	97816 Fixed		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03354450926	6045977	97816 Fixed		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03354222417	6045978	97816 Fixed		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03354173954	6045979	97816 Fixed		17,000,000	AUD	17,061,214	5,6063	0.0055	13,118,886	Yes
X\$03347117872	6045980	97816 Fixed		33,000,000	AUD	33,118,886	5,6063	0.0055	26,701,088	Yes
X\$03347117958	6045981	97816 Fixed		17,000,000	AUD	17,061,214	5,6063	0.0055	13,118,886	Yes
X\$03336967445	6045982	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03336970676	6045983	97816 Floating		120,000,000	JPY	120,000,000	1,139,222	0.0055	120,000,000	
X\$03333831067	6045984	97816 Floating		7,000,000	JPY	7,000,000	5,643,450	0.0063	5,643,450	
X\$0333106507	6045985	97816 Floating		510,000,000	JPY	510,000,000	4,841,996	0.0055	510,000,000	
X\$0333106507	6045987	97816 Floating		340,000,000	JPY	340,000,000	3,227,977	0.0055	340,000,000	
X\$0333106507	6045978	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$0333106453	6045973	97816 Floating		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$0332106413	6045981	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$0332106456	6045982	97816 Floating		100,000,000	JPY	101,827,776	0.0055	96,704	96,704	Yes
X\$0331658283	6045983	97816 Floating		7,000,000	NZD	7,000,000	5,643,450	0.0063	5,643,450	
X\$0331658122	6045984	97816 Floating		7,000,000	NZD	7,000,000	5,643,450	0.0063	5,643,450	
X\$0331504828	6045983	97816 Floating		1,000,000	AUD	1,000,000	4,885,63	0.0055	612,287	Yes
X\$0331472281	6045982	97816 Floating		4,000,000	AUD	4,000,000	4,000,000	0.0055	3,225,000	
X\$03310484123	6045985	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$0331048454	6045954	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$0331048496	6045955	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03310447226	6045953	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$0331047226	6045957	97816 ZCB		3,000,000	AUD	3,000,000	5,643,450	0.0063	2,418,750	
X\$0331037605	6045956	97816 Floating		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$0331037605	6045957	97816 Floating		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$0331047782	6045951	97816 Floating		110,000,000	JPY	110,000,000	5,643,450	0.0063	104,287	
X\$0331047782	6045951	97816 Floating		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104748	6045949	97816 Floating		300,000,000	JPY	300,000,000	5,643,450	0.0065	284,845	
X\$03302104958	6045967	97816 Floating		250,000,000	JPY	250,000,000	5,643,450	0.0065	237,380	
X\$03302104958	6045950	97816 Floating		10,000,000	USD	10,000,000	5,643,450	0.0065	10,000	
X\$03302104958	6045957	97816 Floating		7,000,000	AUD	7,000,000	5,643,450	0.0063	10,000,000	
X\$03302104958	6045959	97816 Floating		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045960	97816 Floating		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045963	97816 Floating		300,000,000	JPY	300,000,000	5,643,450	0.0065	284,056	
X\$03302104958	6045964	97816 Floating		240,000,000	JPY	240,000,000	5,643,450	0.0065	227,445	
X\$03302104958	6045964	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045962	97816 ZCB		240,000,000	JPY	240,000,000	5,643,450	0.0065	227,445	
X\$03302104958	6045963	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045965	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045966	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045967	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045968	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045969	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045970	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045971	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045972	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045973	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045974	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045975	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045976	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045977	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045978	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045979	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045980	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045981	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045982	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045983	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045984	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045985	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045986	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045987	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045988	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045989	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045990	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045991	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045992	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045993	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045994	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045995	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045996	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045997	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045998	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045999	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045990	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045991	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045992	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045993	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045994	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045995	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045996	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$03302104958	6045997	97816 ZCB		7,000,000	AUD	7,000,000	5,643,450	0.0063	5,643,450	
X\$033021										

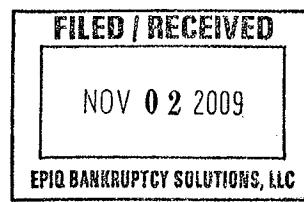


International Securities Identification Number (ISIN)	Blocking Reference	Depository Account	Instrument type	Position	Currency	Valuation - Underlying Amount	Valuation - USD Equivalent	FX Rate at 15/05/2012	0.0056	1.6745455	Includes Coupon Interest Accrual
XS0295881707		6045530	97816 Floating	173,000,000	JPY	176,484,028	102,625,000	0.0056	974,773	5,643,150	Yes
XS0295022231		6045531	97816 ZCB	100,000,000	JPY	100,000,000	7,000,000	0.0056	974,773	5,643,150	Yes
XS0293440553		6045522	97816 Floating	100,000,000	AUD	100,000,000	7,000,000	0.0056	949,352	-	Yes
XS0293440553		6045524	97816 Floating	120,000,000	JPY	123,306,687	100,000,000	0.0056	1,170,614	482,819	Yes
XS0292221776		6045528	97816 Floating	50,000,000	JPY	51,811,111	40,000,000	0.0056	4,785,217	1,167,167	Yes
XS029173122		6045526	97816 Floating	50,000,000	JPY	50,510,467	40,000,000	0.0056	4,785,217	1,167,167	Yes
XS0290898944		6045525	97816 Floating	100,000,000	JPY	100,000,000	80,000,000	0.0056	854,452	-	Yes
XS029003847		6045521	97816 Floating	80,000,000	JPY	80,000,000	60,000,000	0.0056	854,417	-	Yes
XS029003848		6045523	97816 Floating	50,000,000	JPY	50,000,000	30,000,000	0.0056	47,476	-	Yes
XS029003848		6045517	97816 Floating	300,000,000	JPY	308,550,000	200,000,000	0.0056	3,214,031	-	Yes
XS029003848		6045520	97816 Floating	3,000,000	USD	3,000,000	2,000,000	0.0056	3,000,000	-	Yes
XS029003848		6045516	97816 Floating	40,000,000	JPY	40,000,000	28,000,000	0.0056	3,892,343	-	Yes
XS029003848		6045519	97816 Floating	100,000,000	JPY	102,845,558	70,000,000	0.0056	977,411	-	Yes
XS029003848		6045518	97816 Floating	100,000,000	JPY	100,000,000	70,000,000	0.0056	949,352	-	Yes
XS029003848		6045515	97816 Floating	50,000,000	JPY	50,700,000	30,000,000	0.0056	481,321	-	Yes
XS029003848		6045513	97816 Floating	300,000	EUR	300,000	100,000,000	0.0056	1,4184	-	Yes
XS029003848		6045510	97816 ZCB	1,000,000	JPY	1,000,000	100,000,000	0.0056	9,453,321	-	Yes
XS029003848		6045512	97816 Floating	1,000,000	AUD	1,000,000	100,000,000	0.0056	9,453,321	-	Yes
XS029003848		6045514	97816 ZCB	100,000,000	JPY	105,755,433	100,000,000	0.0056	1,004,275	-	Yes
XS029003848		6045509	97816 Floating	200,000,000	JPY	200,000,000	100,000,000	0.0056	1,888,704	-	Yes
XS029003848		6045507	97816 Floating	100,000,000	JPY	100,000,000	50,000,000	0.0056	949,352	-	Yes
XS029003848		6045506	97816 Floating	100,000,000	JPY	101,408,333	100,000,000	0.0056	982,722	-	Yes
XS029003848		6045508	97816 Floating	50,000,000	JPY	50,000,000	50,000,000	0.0056	475,88	-	Yes
XS029003848		6045515	97816 Floating	50,000,000	JPY	50,000,000	50,000,000	0.0056	4,031,250	-	Yes
XS029003848		6045510	97816 ZCB	16,500,000	EUR	16,500,000	10,000,000	0.0056	1,4184	23,403,400	-
XS029003848		6045514	97816 Floating	5,000,000	AUD	5,000,000	5,000,000	0.0056	1,4184	4,031,250	-
XS029003848		6045509	97816 ZCB	5,000,000	AUD	5,000,000	5,000,000	0.0056	1,4184	4,031,250	-
XS029003848		6045507	97816 Floating	5,000,000	AUD	5,000,000	5,000,000	0.0056	1,4184	4,031,250	-
XS029003848		6045506	97816 Floating	10,000,000	USD	10,000,000	10,000,000	0.0056	1,4184	10,000,000	-
XS029003848		6045508	97816 Floating	1,000,000,000	JPY	1,000,000,000	1,000,000,000	0.0056	9,453,321	-	Yes
XS029003848		6045496	97816 ZCB	10,000,000	USD	10,000,000	10,000,000	0.0056	1,4184	10,000,000	-
XS029003848		6045493	97816 Floating	10,000,000	JPY	10,000,000	10,000,000	0.0056	1,4184	10,000,000	-
XS029003848		6045490	97816 ZCB	3,000,000	USD	3,000,000	3,000,000	0.0056	1,4184	3,000,000	-
XS029003848		6045495	97816 Floating	9,500,000	EUR	9,500,000	5,532,532	0.0056	553,233	-	Yes
XS029003848		6045491	97816 Floating	100,000,000	JPY	101,041,087	100,000,000	0.0056	986,141	-	Yes
XS029003848		6045492	97816 ZCB	3,200,000	EUR	3,200,000	3,200,000	0.0056	4,588,880	-	Yes
XS029003848		6045493	97816 Fixed	1,000,000	USD	1,000,000	1,000,000	0.0056	1,4184	1,000,000	-
XS029003848		6045486	97816 Fixed	8,400,000	USD	8,400,000	1,046,960	0.0056	1,4184	8,400,000	-
XS029003848		6045490	97816 ZCB	4,280,000	EUR	4,280,000	500,000,000	0.0056	6,042,384	4,746,760	-
XS029003848		6045488	97816 Floating	500,000,000	JPY	500,000,000	500,000,000	0.0056	2,084,741,055	-	Yes
XS029003848		6045497	97816 ZCB	500,000,000	JPY	500,000,000	500,000,000	0.0056	2,084,741,055	-	Yes

Grand Total

Where possible, accrued interest has been calculated for Fixed and Floating Rate Notes. In some instances this has not been possible due to lack of information at the time of submission.  
LBIE reserves all rights with respect to all valuations including as to accrued interest.

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